Solutions Day 43, R 4/11/2024

Topic 21: Fourier Series (day 1)

Jeremy Orloff

Problem 1. Show $\cos\left(\frac{n\pi}{3}t\right)$, n = 1, 2, 3, ... all have a common period.

Solution: $\cos(\omega t)$ has period $2\pi/\omega$, so $\cos\left(\frac{n\pi}{3}t\right)$ has period $\frac{2\pi}{n\pi/3} = \frac{6}{n}$.

Since any multiple of a period is also a period, it also has period $n \cdot \frac{6}{n} = 6$. That is, all the functions $\cos\left(\frac{n\pi}{3}t\right)$ have 6 as a common period.

Problem 2.

(a) Write out the sequence $\cos(n\pi)$, n = 0, 1, 2, ... Write it out in a simple way in terms of n.

Solution: We have the following table

(b) Same question for $\sin(n\pi)$.

Solution: We have the following table

(c) Write out $\sin\left(\frac{n\pi}{2}\right)$, n = 0, 1, 2, ... (There isn't a simpler way to express this.) Solution:

Problem 3. Compute the Fourier series of the standard, odd, period 2π square wave sq(t). Do this by computing the integrals for its Fourier coefficients.

Solution: Period 2π implies $L = \pi$, so $\frac{n\pi}{L} = n$.

Fourier formula: $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sq}(t) \cos(nt) dt$. Since $\operatorname{sq}(t)$ is given in cases, we need to break the integral into cases.

$$\begin{split} a_n &= \frac{1}{\pi} \left[\int_{-\pi}^0 \underbrace{\widetilde{\operatorname{sq}(t)}}_{n} \cos(nt) \, dt + \int_0^{\pi} \underbrace{\widetilde{\operatorname{sq}(t)}}_{n} \cos(nt) \, dt \right] \\ &= \frac{1}{\pi} \left[-\frac{\sin(nt)}{n} \Big|_{-\pi}^0 + \frac{\sin(nt)}{n} \Big|_0^{\pi} \right] \\ &= 0 \quad (\text{since } \sin(0) = \sin(n\pi) = 0). \end{split}$$

Also
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sq}(t) dt = \frac{1}{\pi} \left[\int_{-\pi}^{0} -1 \, dt + \int_{0}^{\pi} 1 \, dt \right] = \frac{1}{\pi} \left[-\pi + \pi \right] = 0.$$

(Could also do this geometrically $\frac{1}{\pi}$ area = 0)

Likewise,

$$b_n = \frac{1}{\pi} \left[\int_{-\pi}^0 \frac{1}{\operatorname{sq}(t)} \sin(nt) \, dt + \int_0^{\pi} \frac{1}{\operatorname{sq}(t)} \sin(nt) \, dt \right]$$
$$= \frac{1}{\pi} \left[\frac{\cos(nt)}{n} \Big|_{-\pi}^0 - \frac{\cos(nt)}{n} \Big|_0^{\pi} \right]$$
$$= \frac{1}{\pi} \left[\frac{1 - (-1)^n}{n} - \frac{(-1)^n - 1}{n} \right]$$
$$= \frac{1}{\pi} \left[\frac{2 - 2(-1)^n}{n} \right] = \begin{cases} 0 & \text{if } n \text{ even} \\ \frac{4}{n\pi} & \text{if } n \text{ odd} \end{cases}$$

Summary $a_0 = 0$, $a_n = 0$, $b_n = \begin{cases} 0 & \text{if } n \text{ even} \\ \frac{4}{n\pi} & \text{if } n \text{ odd} \end{cases}$

Thus,

$$\begin{split} \mathrm{sq}(t) &= \frac{a_0}{2} + a_1 \cos(t) + a_2 \cos(2t) + \ldots + b_1 \sin(t) + b_2 \sin(2t) + \ldots \\ &= \frac{4}{\pi} \sin(t) + \frac{4}{3\pi} \sin(3t) + \frac{4}{5\pi} \sin(5t) + \ldots \\ &= \frac{4}{\pi} \left(\sin(t) + \frac{\sin(3t)}{3} + \frac{\sin(5t)}{5} + \ldots \right) \\ &= \frac{4}{\pi} \sum_{n \text{ odd}} \frac{\sin(nt)}{n} \quad \text{You should learn this by heart.} \end{split}$$

MIT OpenCourseWare https://ocw.mit.edu

ES.1803 Differential Equations Spring 2024

For information about citing these materials or our Terms of Use, visit: https://ocw.mit.edu/terms.